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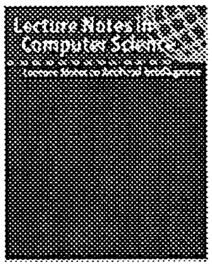

Lecture Notes in Computer Science
Publisher: Springer-Verlag Heidelberg
ISSN: 0302-9743
Volume: Volume 2289 / 2002
Date: January 2002
Page: 393
Title: Hybrid Systems: Computation and Control: 5th International Workshop, HSCC 2002, Stanford, CA, USA, March 25-27, 2002. Proceedings

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Ordered Upwind Methods for Hybrid Control

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Abstract:

We introduce a family of highly efficient (non-iterative) numerical methods for a wide class of hybrid control systems. The application of Dijkstra's classical method to a discrete optimal trajectory problem on a network obtains the solution in $O(M \log M) $ operations. The key idea behind the method is a careful use of the direction of information propagation, stemming from the optimality principle. In a series of recent papers, we have introduced a number of Ordered Upwind Methods (OUMs) to efficiently solve the fully anisotropic continuous optimal control problems. These techniques rely on using a partial information on the characteristic directions of the Hamilton-Jacobi-Bellman PDE, stemming from the continuous variant of the optimality principle. The resulting non-iterative algorithms have the computational complexity of $O(M \log M)$, where M is the total number of grid points where the solution is computed, regardless of the dimension of the control/state variables. In this paper, we show how Ordered Upwind Methods may be extended to efficiently solve the hybrid (discrete/continuous) control problems. We illustrate our methods by solving a series of hybrid optimal trajectory problems with and without time-dependence of anisotropic speed functions.